



CIBC Legislative Covered Bond Programme Monthly Investor Report

Calculation Date:
Date of Report:

31-Mar-2015
15-Apr-2015

This report contains information regarding CIBC Legislative Covered Bond Programme's Cover Pool as of the indicated Calculation Date. The composition of the Cover Pool will change as Loans (and their Related Security) are added and removed from the Cover Pool from time to time and, accordingly, the characteristics and performance of the Loans (and their Related Security) in the Cover Pool will vary over time.

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THESE COVERED BONDS HAVE NOT BEEN APPROVED OR DISAPPROVED BY CMHC NOR HAS CMHC PASSED UPON THE ACCURACY OR ADEQUACY OF THIS DISCLOSURE DOCUMENT. THESE COVERED BONDS ARE NOT INSURED OR GUARANTEED BY CMHC OR THE GOVERNMENT OF CANADA OR ANY OTHER AGENCY THEREOF.

Effective July 1, 2014, the Guarantor employs the methodology set out below to determine the indexed valuations for Properties relating to the Loans in the Covered Bond Portfolio (the "Indexation Methodology") for purposes of the Asset Coverage Test, the Amortization Test, the Valuation Calculation and in calculating the value of the covered bond collateral held as Contingent Collateral. To account for subsequent price developments, the Guarantor has chosen to adjust the original market values of the Properties securing the Loans in the Covered Bond Portfolio by using the Teranet - National Bank House Price IndexTM and the Teranet - National Bank Regional and Property Type Sub-IndicesTM, available by subscription at www.housepriceindex.ca (CIBC does not endorse or accept any responsibility for such sites or their content, privacy policy or security standards. See our terms of use at www.cibc.com/ca/terms-of-use.html for more details).

The Teranet - National Bank House Price IndexTM is an independent representation of the rate of change of Canadian single-family home prices. The measurements are based on the property records of public land registries, where sale price is available. The Teranet - National Bank Regional and Property Type Sub-IndicesTM is an independent representation of the rate of change of Canadian home prices based on property types and regional characteristics. In each region, the Teranet - National Bank Regional and Property Type Sub-IndicesTM classifies properties into three categories (condo, row housing, single family) and provides an all-types combined index. As of the indicated Calculation Date, for each region, the all-types index is available and has been used.

The relevant sub-indices are used to maintain updated market property values. At least quarterly, Property values are updated based on relative changes in sub-indices from the time of original valuation, and used in calculating the k to value ratios. Properties in geographical areas not covered by the Teranet - National Bank Regional and Property Type Sub-IndicesTM are adjusted with the national average index, as captured by the Teranet - National Bank House Price IndexTM. At this time, New Brunswick, Saskatchewan and Prince Edward Island are not covered by the sub-indices. Material risks associated with using the Indexation Methodology include, but are not limited to, the factual correctness of the indices being relied upon, and, in the case of geographical areas not covered by the sub-indices, the risk that the Teranet - National Bank House Price IndexTM may not accurately capture idiosyncratic factors affecting local housing markets.

As per the Canadian Registered Covered Bond Programs Guide (June 23, 2014) and pursuant to the definition of Indexation Methodology in the Master Definitions and Construction Agreement, notice of any change in the Indexation Methodology must be provided to CMHC and will be reflected in the then-current Investor Report. Changes to the Indexation Methodology may only be made (i) upon notice to CMHC and satisfaction of any other conditions specified by CMHC in relation thereto, (ii) if such change constitutes a material change, subject to satisfaction of the Rating Agency Condition, and (iii) if such change is materially prejudicial to the Covered Bondholders, subject to the consent of the Bond Trustee. The Indexation Methodology must at all times comply with the requirements of the CMHC Guide.

Programme Information

Series	Initial Principal Amount	CAD Equivalent ¹	Expected Maturity	Legal Final Maturity	Coupon Rate	Rate Type	Maturity Type
Covered Bond - Series CBL1	EUR 1,000,000,000	1,360,000,000	8/7/2018	8/7/2019	1.25%	Fixed	Soft Bullet
Covered Bond - Series CBL2	AUD 500,000,000	494,950,000	1/25/2017	1/25/2018	3 month Bank Bill Rate + 0.52%	Floating	Soft Bullet
Covered Bond - Series CBL3	EUR 1,000,000,000	1,420,000,000	10/15/2019	10/15/2020	0.375%	Fixed	Soft Bullet
Covered Bond - Series CBL4	GBP 500,000,000	894,500,000	1/15/2018	1/15/2019	3 month Libor + 0.19%	Floating	Soft Bullet
Covered Bond - Series CBL5	EUR 1,000,000,000	1,404,000,000	1/28/2020	1/28/2021	0.250%	Fixed	Soft Bullet
Total		5,573,450,000					

Notes

1. CAD Equivalent is based on Covered Bond Swap Translation Rate in the Supplementary Information section on Page 2.

Key Parties

Issuer, Seller, Servicer, Cash Manager, Account Bank, GDA Provider, Interest Rate Swap Provider, Covered Bond Swap Provider	Canadian Imperial Bank of Commerce
Bond Trustee, Custodian	Computershare Trust Company of Canada
Guarantor	CIBC Covered Bond (Legislative) Guarantor Limited Partnership
Asset Monitor	Ernst & Young LLP
Standby Account Bank, Standby GDA Provider	The Bank of Nova Scotia (Moody's: P-1/Aa2; Fitch: F1+/AA-)
Paying Agents	HSBC Bank plc and HSBC Bank USA, National Association BTA Institutional Services Australia Limited

Canadian Imperial Bank of Commerce Credit Ratings

	Moody's	DBRS	Fitch	Standard & Poor's
Long-term	Aa3	AA	AA-	A+
Short-term	P-1	R-1 (high)	F1+	A-1
Rating outlook ^{1,2}	Negative	Stable	Stable	Negative

Notes

1. On June 11, 2014, Moody's affirmed the long-term ratings of CIBC and changed the outlook to negative from stable on the supported senior debt and uninsured deposit ratings. This rating action affected seven of the largest Canadian banks.

2. On August 8, 2014, S&P revised their outlook on the six big Canadian banks from stable to negative.

Covered Bond Credit Ratings

	Moody's	Fitch
Covered Bond - Series CBL1	Aaa	AAA
Covered Bond - Series CBL2	Aaa	AAA
Covered Bond - Series CBL3	Aaa	AAA
Covered Bond - Series CBL4	Aaa	AAA
Covered Bond - Series CBL5	Aaa	AAA

Rating Triggers and Requirements

Description of Ratings Trigger	Counterparty	Rating Triggers		Test Result	Result if Test Failed	
		Moody's	Fitch			
Account Bank & GDA Provider	CIBC			Pass	Replace	
		Long-term	A			
Short-term	P-1	F1				
Standby Account Bank & Standby GDA Provider	BNS			Pass	Replace	
		Long-term	A			
Short-term	P-1	F1				
Servicer Deposit Threshold Ratings	CIBC			Pass	Transfer collections within two business days of collection to (i) Cash Manager, prior to Cash Manager's downgrade below Cash Management Deposit Ratings, (ii) GDA Account.	
		Long-term	A			
Short-term	P-1	F1				
Cash Management Deposit Ratings	CIBC			Pass	Cash Manager to direct the Servicer to deposit all Revenue Receipts and Principal Receipts directly into the GDA Account within two business days	
		Long-term	A			
Short-term	P-1	F1				
Servicer Replacement Ratings	CIBC			Pass	Replace	
		Long-term	Baa2			
Short-term		F2				
Cash Manager Required Ratings	CIBC			Pass	Replace	
		Short-term	P-1			F2
Registered Title Transfer Ratings	CIBC			Pass	Registered title to mortgages in the Covered Bond Portfolio transferred to Guarantor (or one of its general partners on its behalf) or the Bond Trustee, as applicable	
		Long-term	Baa1			BBB+
Interest Rate Swap Provider	CIBC			Pass	Credit support, obtain a guarantee or replace	
		Initial Rating Even ¹				
		Long-term	A2			A
Short-term	P-1	F1				

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Subsequent Rating Event			Pass	Replace
Long-term	A3	BBB-		
Short-term	P-2	F3		
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Covered Bond Swap Provider	CIBC			
Initial Rating Even ¹			Pass	Credit support, obtain a guarantee or replace
Long-term	A2	A		
Short-term	P-1	F1		
Subsequent Rating Event			Pass	Replace
Long-term	A3	BBB-		
Short-term	P-2	F3		
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Contingent Collateral Ratings			Pass	Make payments under Covered Bond Swap Agreements, unless conditions outlined in the Covered Bond Swap Agreement are met
Long-term	Baa1	BBB+		

Notes
 1. If the swap provider does not have a short-term rating assigned to it by Moody's, then the long-term rating trigger of A1 would apply.

Intercompany Loans (CAD)

Guarantee Loan: \$6,031,439,337 Demand Loan: \$6,767,953,441 Intercompany Loan¹: \$12,799,392,779

Notes
 1. Intercompany Loan balance on the Calculation Date is equal to the Intercompany Loan balance on the prior Calculation Date plus new advances and minus repayments in the Calculation Period ending on the Calculation Date.

Demand Loan Repayment Event

a) Has the bank been required to assign the Interest Rate Swap Agreement to a third party?	No
b) Has a Notice to Pay been served to the Guarantor?	No
c) Has the Intercompany Loan Agreement been terminated or the revolving commitment hereunder not renewed?	No
d) To the extent that Fitch is a Rating Agency, is the issuer default rating of the Issuer assigned by Fitch less than the Fitch Demand Loan Repayment Ratings?	No

Fitch Demand Loan Repayment Ratings
 Long-term BBB+
 Short-term F2

Events of Default & Test Compliance

Issuer Event of Default	No
Guarantor LP Event of Default	No

Material Issues & Deficiencies

No

Supplementary Information

Series	Covered Bond Swap Provider	Covered Bond Swap Translation Rate
Covered Bond - Series CBL1	CIBC	1.3600 EUR/CAD
Covered Bond - Series CBL2	CIBC	0.9899 AUD/CAD
Covered Bond - Series CBL3	CIBC	1.4200 EUR/CAD
Covered Bond - Series CBL4	CIBC	1.7890 GBP/CAD
Covered Bond - Series CBL5	CIBC	1.4040 EUR/CAD

Cover Pool Summary Statistics

Asset Type ¹	Mortgages
Current Balance (CAD)	12,416,625,813
Previous Month Balance (CAD)	12,568,688,606
Number of Loans in Pool	48,822
Number of Properties	48,822
Number of Primary Borrowers	46,933
Average Loan Size (CAD)	254,365
Weighted Average Current LTV ²	62.13%
Weighted Average Current LTV (unindexed) ³	66.78%
Weighted Average Mortgage Rate	3.05%
Weighted Average Original Term (Months)	51.33
Weighted Average Remaining Term (Months)	32.84
Weighted Average Seasoning (Months)	18.49
Weighted Average Authorized LTV ³	71.33%
Weighted Average Original LTV ³	71.32%
Weighted Average Maturity of Outstanding Bonds (Months)	45.63

Notes
 1. All loans are amortizing mortgages
 2. Weighted Average Current LTV is calculated based on indexed property values as per the Indexation Methodology.
 3. Weighted Average Current LTV (unindexed), Weighted Average Authorized LTV and Weighted Average Original LTV are calculated based on appraisal amount at origination.

Covered Bonds Outstanding vs. OSFI Limit

Covered Bonds currently outstanding (CAD Equivalent):	
Issued prior to registration under the legacy Covered Bond Programme	\$5,273,840,000
Issued under the Legislative Covered Bond Programme	\$5,573,450,000
Total	\$10,847,290,000
OSFI maximum (CAD Equivalent):	\$17,422,061,720

Notes
 1. Covered Bonds issued under the legacy Covered Bond Programme do not form part of the Legislative Covered Bond Programme, nor do they benefit from the Covered Bond Legislative Framework.
 2. Beginning in Q1 2015, total assets for the purposes of the OSFI issuance limit calculation, are defined using a select number of data points from the Leverage Requirements Return and the Basel Capital Adequacy Return.

Asset Coverage Test (CAD)

Outstanding Covered Bonds	\$5,573,450,000		
A = lesser of (i) LTV Adjusted True Balance ¹ and (ii) Asset Percentage Adjusted True Balance	\$11,464,239,133	Method for Calculating "A":	ii
B = Principal Receipts	\$150,062,793	Asset Percentage ²	92.40%
C = the sum of (i) Cash Capital Contributions, (ii) unapplied advances under the Intercompany Loan Agreement and (iii) unapplied proceeds from sale of Randomly Selected Loans	\$0	Minimum Asset Percentage:	80.00%
D = Substitute Assets	\$0	Maximum Asset Percentage:	97.00%
E = Reserve Fund	\$0		
Y = Contingent Collateral Amount	\$0		
Z = Negative Carry Factor calculation	\$0		
Adjusted Aggregate Asset Amount = A+B+C+D+E-Y-Z	\$11,614,301,926		
Asset Coverage Test	Pass		

Notes
 1. Loan-to-value ratios (LTV's) are calculated based on indexed property values as per the Indexation Methodology.
 2. For so long as Moody's is rating Covered Bonds issued under CIBC's Legislative Covered Bond Programme, the Asset Percentage shall not be greater than 93.5%.

Valuation Calculation (CAD)

Trading Value of Covered Bonds	\$5,623,171,825		
A = LTV Adjusted Loan Present Value ¹	\$12,594,834,914	Weighted average rate used for discounting	2.52%
B = Principal Receipts	\$150,062,793		
C = the sum of (i) Cash Capital Contributions, (ii) unapplied advances under the Intercompany Loan Agreement and (iii) unapplied proceeds from sale of Randomly Selected Loans	\$0		
D = Trading Value of Substitute Assets	\$0		
E = Reserve Fund	\$0		
F = Trading Value of Swap Collateral	\$0		
Asset Value: A+B+C+D+E+F	\$12,744,897,707		
Valuation Calculation	\$7,121,725,882		

Notes
 1. Loan-to-value ratios (LTV's) are calculated based on indexed property values as per the Indexation Methodology.



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Pre-Maturity Test

(Applicable to Hard Bullet Covered Bonds)

Pre-Maturity Minimum Ratings

	Moody's	Fitch	Pre-Maturity Test
Covered Bond - Series CBL1	P-1	F1+	N/A
Covered Bond - Series CBL2	P-1	F1+	N/A
Covered Bond - Series CBL3	P-1	F1+	N/A
Covered Bond - Series CBL4	P-1	F1+	N/A
Covered Bond - Series CBL5	P-1	F1+	N/A

Following a breach of the Pre-Maturity Test in respect of a Series of Hard Bullet Covered Bonds, and unless the Pre-Maturity Ledger is otherwise funded from other sources, the Partnership shall offer to sell Randomly Selected Loans.

Reserve Fund

	Moody's	Fitch
Reserve Fund Required Amount Ratings		
Long-term		A
Short-term	P-1	F1

Are the ratings of the Issuer below the Reserve Fund Required Amount Ratings? No

If the ratings of the Issuer fall below the Reserve Fund Required Amount Ratings, then the Guarantor shall credit or cause to be credited to the Reserve Fund funds up to an amount equal to the Reserve Fund Required Amount with Available Revenue Receipts and Available Principal Receipts.

Reserve Fund Balance: N/A

Amortization Test

Event of Default on the part of the Registered Issuer?	No
Do any Covered Bonds remain outstanding?	Yes
Amortization Test Required?	No

Amortization Test N/A

Cover Pool - Loans

Remaining Principal Balance Distribution (CAD)

	Number of Loans	Percentage	Principal Balance	Percentage
99,999 and below	5,857	12.00%	412,475,305	3.32%
100,000 - 149,999	7,781	15.94%	985,331,015	7.93%
150,000 - 199,999	8,395	17.20%	1,471,238,419	11.85%
200,000 - 249,999	7,216	14.78%	1,620,606,446	13.05%
250,000 - 299,999	5,767	11.81%	1,579,550,270	12.72%
300,000 - 349,999	4,171	8.54%	1,351,031,617	10.88%
350,000 - 399,999	2,946	6.03%	1,100,563,706	8.86%
400,000 - 449,999	1,883	3.86%	798,019,993	6.43%
450,000 - 499,999	1,360	2.79%	644,777,279	5.19%
500,000 - 549,999	855	1.75%	447,439,736	3.60%
550,000 - 599,999	623	1.28%	356,654,865	2.87%
600,000 - 649,999	451	0.92%	281,684,582	2.27%
650,000 - 699,999	348	0.71%	233,932,988	1.88%
700,000 - 749,999	279	0.57%	202,229,088	1.63%
750,000 - 799,999	258	0.53%	199,804,818	1.61%
800,000 - 849,999	101	0.21%	83,305,391	0.67%
850,000 - 899,999	79	0.16%	69,034,244	0.56%
900,000 - 949,999	70	0.14%	64,722,155	0.52%
950,000 - 999,999	49	0.10%	47,685,404	0.38%
1,000,000 and above	333	0.68%	468,538,491	3.77%
Total	48,822	100.00%	12,418,625,813	100.00%

Rate Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Fixed	40,225	82.39%	10,025,388,167	80.73%
Variable	8,597	17.61%	2,393,237,646	19.27%
Total	48,822	100.00%	12,418,625,813	100.00%

Occupancy Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Not Owner Occupied	9,740	19.95%	2,259,572,647	18.20%
Owner Occupied	39,082	80.05%	10,159,053,166	81.80%
Total	48,822	100.00%	12,418,625,813	100.00%

Mortgage Rate Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
1.9999% and Below	68	0.14%	35,482,791	0.29%
2.0000% - 2.4999%	6,817	13.96%	2,054,542,017	16.54%
2.5000% - 2.9999%	20,958	42.93%	5,377,586,971	43.30%
3.0000% - 3.4999%	11,065	22.66%	2,712,770,331	21.84%
3.5000% - 3.9999%	7,614	15.60%	1,763,961,321	14.20%
4.0000% and Above	2,300	4.71%	474,282,382	3.82%
Total	48,822	100.00%	12,418,625,813	100.00%

Remaining Term Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
5.99 months and Below	1,558	3.19%	433,622,057	3.49%
6.00 - 11.99 months	4,687	9.60%	1,195,380,348	9.63%
12.00 - 23.99 months	9,542	19.54%	2,497,090,875	20.11%
24.00 - 35.99 months	10,317	21.13%	2,523,157,047	20.32%
36.00 - 41.99 months	4,314	8.84%	1,165,418,045	9.38%
42.00 - 47.99 months	5,181	10.61%	1,238,993,846	9.98%
48.00 - 53.99 months	7,433	15.22%	1,888,964,177	15.21%
54.00 - 59.99 months	5,185	10.62%	1,328,150,428	10.69%
60.00 months and Above	605	1.24%	147,848,990	1.19%
Total	48,822	100.00%	12,418,625,813	100.00%

Property Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Detached (Single Family)	41,717	85.45%	10,894,572,943	87.73%
Condo	6,970	14.28%	1,489,761,652	12.00%
Miscellaneous	135	0.28%	34,291,218	0.28%
Total	48,822	100.00%	12,418,625,813	100.00%

Multi-Dimensional Distribution by Region, LTV* and Arrears

*Note: Loan-to-value ratios (LTV's) are calculated based on indexed property values as per the Indexation Methodology.

Days Delinquent

Current-30

	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
LTV							
<20	37,031,710	21,871,461	86,863,977	9,429,894	3,239,894	-	158,437,037
20.01 - 30.00	66,234,560	43,583,034	164,487,836	24,534,320	8,425,081	-	307,264,831
30.01 - 40.00	118,015,472	87,554,721	344,253,565	37,207,752	26,551,009	-	613,582,518
40.01 - 50.00	201,507,197	178,444,129	628,256,585	72,144,860	41,209,367	-	1,121,562,138
50.01 - 60.00	185,777,983	144,004,397	494,648,593	56,356,842	33,760,486	-	914,548,302
60.01 - 70.00	227,865,711	205,364,187	695,733,166	77,409,540	50,012,878	-	1,256,385,483
70.01 - 80.00	258,018,022	309,401,609	925,849,485	110,652,685	68,167,323	-	1,672,089,124
80.01 - 90.00	312,892,341	370,151,084	1,014,747,244	131,894,852	123,445,705	-	1,953,131,226
90.01 - 100.00	476,058,868	376,746,978	1,019,816,088	239,892,282	168,062,585	-	2,281,176,802
>100.00	357,617,490	315,790,165	800,217,891	237,671,292	155,082,552	-	1,866,369,379
>80.00	65,221,014	34,177,399	57,517,794	43,919,425	41,532,422	-	242,368,054
Total	2,306,240,359	2,087,079,165	6,232,392,225	1,041,113,744	720,089,402	-	12,386,914,894



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Days Delinquent

30-<60

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	-	-	413	-	-	-	413
20.01 - 30.00	-	-	350,402	-	-	-	350,402
30.01 - 40.00	-	134,398	172,036	-	109,843	-	416,277
40.01 - 50.00	-	-	128,100	443,872	-	-	571,972
50.01 - 55.00	-	300,028	635,290	-	-	-	935,319
55.01 - 60.00	-	113,293	1,210,194	436,036	326,420	-	2,085,943
60.01 - 65.00	73,196	323,911	1,223,460	137,550	-	-	1,758,117
65.01 - 70.00	1,151,669	279,647	2,613,751	325,322	402,068	-	4,772,457
70.01 - 75.00	471,543	-	1,141,777	665,485	116,025	-	2,394,830
75.01 - 80.00	-	430,325	946,296	436,091	-	-	1,812,713
>80.00	406,276	-	178,221	110,833	-	-	695,330
Total	2,102,683	1,581,603	8,599,941	2,555,189	954,356	-	15,793,772

Days Delinquent

60-<90

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	145,754	-	-	-	-	-	145,754
20.01 - 30.00	-	-	-	-	-	-	-
30.01 - 40.00	-	-	-	-	-	-	-
40.01 - 50.00	-	-	-	-	-	-	-
50.01 - 55.00	197,808	-	-	-	-	-	197,808
55.01 - 60.00	-	70,858	890,950	-	-	-	961,808
60.01 - 65.00	-	-	2,258,976	-	-	-	2,258,976
65.01 - 70.00	301,011	-	115,973	-	-	-	416,984
70.01 - 75.00	-	294,956	200,257	-	-	-	495,213
75.01 - 80.00	-	-	-	-	-	-	-
>80.00	-	-	-	-	-	-	-
Total	644,572	365,814	3,466,156	-	-	-	4,476,542

Days Delinquent

90+

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	391	30,225	43,134	-	10,781	-	84,532
20.01 - 30.00	-	-	-	54,114	-	-	54,114
30.01 - 40.00	-	128,184	34,171	-	-	-	162,356
40.01 - 50.00	-	-	214,346	-	178,941	-	393,286
50.01 - 55.00	-	-	1,394,522	-	-	-	1,394,522
55.01 - 60.00	120,195	-	-	-	-	-	120,195
60.01 - 65.00	413,360	-	2,136,326	-	-	-	2,549,686
65.01 - 70.00	521,977	-	386,494	172,507	59,188	-	1,140,166
70.01 - 75.00	2,058,811	736,879	831,174	601,518	230,260	-	4,458,641
75.01 - 80.00	624,355	-	417,368	-	-	-	1,041,723
>80.00	-	-	-	-	-	-	-
Total	3,739,088	936,672	5,457,535	828,139	479,169	-	11,440,604
Total	2,312,726,703	2,089,963,254	6,249,915,857	1,044,497,072	721,522,927	-	12,418,625,813

Multi-Dimensional Distribution by LTV* and Credit Score

*Note: Loan-to-value ratios (LTV's) are calculated based on indexed property values as per the Indexation Methodology.

LTV	<599	600 - 650	651 - 700	701 - 750	751 - 800	>800	N/A	Total
<20	2,832,874	7,036,714	12,858,831	37,576,556	70,474,492	24,951,449	2,936,821	158,667,736
20.01 - 30.00	4,219,460	13,684,172	30,290,505	81,419,631	124,430,782	48,365,535	5,300,645	307,710,730
30.01 - 40.00	6,239,093	29,088,091	76,402,017	177,640,262	233,489,145	76,838,855	14,463,687	614,161,151
40.01 - 50.00	15,524,261	65,734,629	155,978,182	319,566,264	409,109,607	131,986,572	24,627,881	1,122,527,396
50.01 - 55.00	19,824,400	57,693,001	135,921,897	267,330,400	317,585,454	96,457,258	22,263,900	917,075,950
55.01 - 60.00	20,978,719	91,876,932	207,702,102	378,378,109	396,038,842	120,535,700	44,043,025	1,259,553,428
60.01 - 65.00	29,087,232	137,913,926	306,866,841	524,795,986	507,283,888	130,009,104	42,698,926	1,678,655,903
65.01 - 70.00	31,395,780	162,960,673	385,103,572	611,038,555	591,732,732	141,081,906	36,147,615	1,959,460,833
70.01 - 75.00	38,338,377	222,536,823	491,356,671	716,405,053	643,775,593	150,081,283	26,031,686	2,288,525,486
75.01 - 80.00	31,914,465	182,211,023	413,680,904	599,775,046	511,478,970	121,928,604	8,234,803	1,869,223,815
>80.00	6,675,711	23,967,220	57,195,730	76,205,365	66,950,866	11,768,642	299,851	243,063,385
Total	207,030,374	994,703,204	2,273,357,251	3,790,130,865	3,872,350,369	1,054,004,909	227,048,841	12,418,625,813

Cover Pool - Substitute Assets

Type	N/A
Amount	N/A
Ratings	N/A

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